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Date Published January Year: 1970 to November Year: 2000

Internet

~~Inventor search

23/3,K/1 (Item 1 from file: 349)

DIALOG(R)File 349:PCT FULLTEXT

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00906071

**METHODS AND SYSTEMS FOR ANALYZING AND PREDICTING MARKET WINNERS AND LOSERS**

**PROCEDES ET SYSTEMES D'ANALYSE ET DE PREVISION DES ENTREPRISES GAGNANTES ET**

**DES ENTREPRISES PERDANTES**

Patent Applicant/Assignee:

LEHMAN BROTHERS, 3 World Financial Center, 10th Floor, New York, NY 10285

, US, US (Residence), US (Nationality)

Inventor(s):

**RAMASWAMI Murali** , 12 River Knoll Road, Westport, CT 06880, US,

**HOSKER James J**, 235 West 48th Street, Apt. 16C, New York, NY

10036,

US,

Legal Representative:

GLEMBOCKI Christopher R (agent), Banner & Witcoff, Ltd., 11th floor, 1001

G Street, N.W., Washington, DC 20001-4597, US,

Patent and Priority Information (Country, Number, Date):

Patent: WO 200239211 A2 20020516 (WO 0239211)

Application: WO 2001US42920 20011106 (PCT/WO US0142920)

Priority Application: US 2000711124 20001110

Designated States:

(Protection type is "patent" unless otherwise stated - for applications prior to 2004)

AE AG AL AM AT AU AZ BA BB BG BR BY BZ CA CH CN CO CR CU CZ DE DK DM DZ

EC EE ES FI GB GD GE GH GM HR HU ID IL IN IS JP KE KG KP KR KZ LC LK LR

LS LT LU LV MA MD MG MK MN MW MX MZ NO NZ OM PH PL PT RO RU SD SE SG SI

SK SL TJ TM TR TT TZ UA UG UZ VN YU ZA ZW

(EP) AT BE CH CY DE DK ES FI FR GB GR IE IT LU MC NL PT SE TR

(OA) BF BJ CF CG CI CM GA GN GQ GW ML MR NE SN TD TG

(AP) GH GM KE LS MW MZ SD SL SZ TZ UG ZW

(EA) AM AZ BY KG KZ MD RU TJ TM

Publication Language: English

Filing Language: English

Fulltext Word Count: 11475

Inventor(s):

**RAMASWAMI Murali** , ...

... **HOSKER James J**

23/3,K/5 (Item 1 from file: 426)

DIALOG(R)File 426:LCMARC-Books

(c) format only 2007 Dialog. All rts. reserv.

8012039 LCCN: 99207588

**Active currency management / Murali Ramaswami  
Ramaswami, Murali**

CORPORATE SOURCE: Institute of Chartered Financial Analysts  
Research  
Foundation

[Charlottesville, Va.] : Research Foundation of the Institute  
of  
Chartered Financial Analysts viii, 56 p. : ill. ; 23 cm.  
PUBLICATION DATE(S): 1993  
ISBN: 0943205190  
LC CALL NO.: HG3853 .R36 1993

**Ramaswami, Murali**

DESCRIPTORS:  
... **Portfolio** management...

... **Investments** , Foreign

**23/3,K/6 (Item 1 from file: 430)**

DIALOG(R)File 430:British Books in Print  
(c) 2007 J. Whitaker & Sons Ltd. All rts. reserv.

20495294

**TITLE: Investing in Financially Distressed Firms; Guide to Pre and  
Post**

**Bankruptcy Opportunities**

AUTHOR: **Ramaswami Murali**

ISBN: 0899304044

STATUS IN FILE: Changed (20061215)

PUBLISHER: Quorum Bks., U.S.

PUBLICATION DATE: 1990

PRINT STATUS: In Print

BINDING: Hardback

LANGUAGE: English

SUMMARY: A study of the impact of the 1978 Bankruptcy Reform Act on  
firms that file under Chapter 11 and on investors who own shares  
or  
bonds in financially distressed corporations. The authors explain  
how  
to spot potential investment targets, assess risk, and profit  
from  
investing in such firms.

CONTRIBUTORS: Moeller Susan E.

BOOK INFORMATION: 22cm 226p bibliog., index 496g.

DATE ENTERED: 19901022

INTELLECTUAL LEVEL: Undergraduate

AUTHOR: **Ramaswami Murali**

SUBJECT HEADINGS: Investment & **securities** (

**23/3,K/8 (Item 1 from file: 15)**

DIALOG(R)File 15:ABI/Inform(R)  
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00583032 91-57379

**Hedging the Equity Risk of High-Yield Bonds**

**Ramaswami, Murali**

Financial Analysts Journal v47n5 PP: 41-50 Sep/Oct 1991

ISSN: 0015-198X JRNL CODE: FIA

**Ramaswami, Murali**

...DESCRIPTORS: **Portfolio** management

...ABSTRACT: of embedded equity. Because of this equity component, it is possible to use equity-related **investments** as hedging vehicles to control the total risk of high-yield bonds. A composite hedging...

...a dynamic combination of equity and riskless bonds. Another hedging strategy involves shorting an equivalent **portfolio** of long **stocks** and short calls to eliminate the equity risk of high-yield bonds. The composite hedging technique performs well at the **portfolio** level, suggesting that any **portfolio** of high-yield bonds constructed to track a diversified high-yield bond index would be a suitable candidate for a composite hedging strategy. If the **portfolio** of high-yield bonds is not concentrated in a specific equity sector, it is likely...

**23/3,K/9 (Item 2 from file: 15)**

DIALOG(R)File 15:ABI/Inform(R)

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00525273 90-51030

**Multiple Versus Multivariate Valuation Models**

**Ramaswami, Murali**

Financial Analysts Journal v46n5 PP: 73-77 Sep/Oct 1990

ISSN: 0015-198X JRNL CODE: FIA

**Ramaswami, Murali**

...DESCRIPTORS: **Securities** analysis

\*\*\*\*\*

~~Bibliographic patent files

**14/3,K/1 (Item 1 from file: 350)**

DIALOG(R)File 350:Derwent WPIX

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0012658461 - Drawing available

WPI ACC NO: 2002-508227/200254

XRPX Acc No: N2002-402209

Creating portfolio using computer for analyzing and predicting where  
stocks  
are on momentum life cycle by applying filter that passes low-  
volume  
winners and high-volume losers and storing remaining winners and losers  
as  
portfolio

Patent Assignee: LEHMAN BROS (LEHM-N); LEHMAN BROS INC (LEHM-N)

Inventor: HOSKER J J; RAMASWAMI M; HOSKER J

Patent Family (4 patents, 96 countries)

| Patent         |      |          | Application    |      |          |        |   |
|----------------|------|----------|----------------|------|----------|--------|---|
| Number         | Kind | Date     | Number         | Kind | Date     | Update |   |
| WO 2002039211  | A2   | 20020516 | WO 2001US42920 | A    | 20011106 | 200254 | B |
| AU 200225598   | A    | 20020521 | AU 200225598   | A    | 20011106 | 200260 | E |
| AU 2002225598  | A8   | 20050915 | AU 2002225598  | A    | 20011106 | 200569 | E |
| US 20070033125 | A1   | 20070208 | US 2000711124  | A    | 20001110 | 200713 | E |
|                |      |          | US 2006498007  | A    | 20060801 |        |   |

Priority Applications (no., kind, date): US 2000711124 A 20001110; US  
2006498007 A 20060801

#### Patent Details

| Number        | Kind | Lan | Pg | Dwg | Filing | Notes |
|---------------|------|-----|----|-----|--------|-------|
| WO 2002039211 | A2   | EN  | 37 | 7   |        |       |

National Designated States,Original: AE AG AL AM AT AU AZ BA BB BG BR  
BY  
BZ CA CH CN CO CR CU CZ DE DK DM DZ EC EE ES FI GB GD GE GH GM HR HU  
ID  
IL IN IS JP KE KG KP KR KZ LC LK LR LS LT LU LV MA MD MG MK MN MW MX  
MZ  
NO NZ OM PH PL PT RO RU SD SE SG SI SK SL TJ TM TR TT TZ UA UG UZ VN  
YU  
ZA ZW

Regional Designated States,Original: AT BE CH CY DE DK EA ES FI FR GB  
GH  
GM GR IE IT KE LS LU MC MW MZ NL OA PT SD SE SL SZ TR TZ UG ZW  
AU 200225598 A EN Based on OPI patent WO 2002039211  
AU 2002225598 A8 EN Based on OPI patent WO 2002039211  
US 20070033125 A1 EN Continuation of application US  
2000711124

Creating portfolio using computer for analyzing and predicting where  
stocks  
are on momentum life cycle by applying filter that passes low-  
volume  
winners and high-volume losers and storing remaining...

Alerting Abstract ...ADVANTAGE - Readily predicts where a given stock  
is  
on the momentum life cycle , or does it provide ready selection of  
a  
portfolio of stocks during which an investor may exploit the momentum  
life cycle by using a volume / turnover filter to select a  
portfolio  
of stocks. The resulting portfolio includes both low-volume 'winners'  
and  
...

## Original Publication Data by Authority

### Original Abstracts:

...to a tool for selecting winners and losers based on their market position using a **volume / turnover filter** . Using the present tool, investors may predict when to hold some stocks long and others...

...to a tool for selecting winners and losers based on their market position using a **volume / turnover filter** . Using the present tool, investors may predict when to hold some stocks long and others...

### Claims:

...or equal to securities in all other subgroups of said group; andthird, applying a **volume / turnover filter** to said first subgroup and said second subgroup, wherein said **volume / turnover filter** is operable to calculate a turnover slope for each security in said first and second...

**14/3,K/2 (Item 2 from file: 350)**

DIALOG(R)File 350:Derwent WPIX

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0012631040 - Drawing available

WPI ACC NO: 2002-479879/200251

XRFX Acc No: N2002-378952

**Creating portfolio using computer for analyzing and predicting where stocks**

**are on momentum life cycle by applying filter that passes low-volume**

**winners and high-volume losers and storing remaining winners and losers as**

**portfolio**

Patent Assignee: ACCENTURE LLP (ACCE-N)

Inventor: COMO G; GAST-GRAHAM S; GRIMM D; HUFFMAN A Z; KRAHN R R; MITCHELL

J; SMIACH B; SWEENEY M A

**Patent Family** (4 patents, 92 countries)

| Patent Number  | Kind | Date     | Application Number | Kind | Date     | Update   |
|--|------|----------|--------------------|------|----------|----------|
| WO 2002039354  | A1   | 20020516 | WO 2000US42105     | A    | 20001109 | 200251 B |
| AU 200130807   | A    | 20020521 | WO 2000US42105     | A    | 20001109 | 200260 E |
|  |      |          | AU 200130807       | A    | 20001109 |          |
| EP 1342183   | A1   | 20030910 | EP 2000991002      | A    | 20001109 | 200367 E |
|  |      |          | WO 2000US42105     | A    | 20001109 |          |
| AU 2001230807  | B2   | 20041202 | WO 2000US42105     | A    | 20001109 | 200506 E |
|  |      |          | AU 2001230807      | A    | 20001109 |          |
| Priority Applications (no., kind, date): WO 2000US42105 A 20001109 |      |          |                    |      |          |          |

### Patent Details

| Number | Kind | Lan | Pg | Dwg | Filing Notes |
|--------|------|-----|----|-----|--------------|
|--------|------|-----|----|-----|--------------|

|               |    |    |    |   |  |
|---------------|----|----|----|---|--|
| WO 2002039354 | A1 | EN | 37 | 7 |  |
|---------------|----|----|----|---|--|

National Designated States,Original: AE AG AL AM AT AU AZ BA BB BG BR BY

BZ CA CH CN CR CU CZ DE DK DM DZ EE ES FI GB GD GE GH GM HR HU ID IL

IN

IS JP KE KG KP KR KZ LC LK LR LS LT LU LV MA MD MG MK MN MW MX MZ NO  
NZ

PL PT RO RU SD SE SG SI SK SL TJ TM TR TT TZ UA UG UZ VN YU ZA ZW  
Regional Designated States, Original: AT BE CH CY DE DK EA ES FI FR GB  
GH

GM GR IE IT KE LS LU MC MW MZ NL OA PT SD SE SL SZ TR TZ UG ZW  
AU 200130807 A EN PCT Application WO 2000US42105  
Based on OPI patent WO 2002039354  
EP 1342183 A1 EN PCT Application WO 2000US42105  
Based on OPI patent WO 2002039354  
Regional Designated States, Original: AL AT BE CH CY DE DK ES FI FR GB  
GR

IE IT LI LT LU LV MC MK NL PT RO SE SI TR  
AU 2001230807 B2 EN PCT Application WO 2000US42105  
Previously issued patent AU  
2001230807

Based on OPI patent WO 2002039354

**Creating portfolio using computer for analyzing and predicting where  
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are on momentum life cycle by applying filter that passes low-  
volume  
winners and high-volume losers and storing remaining...**

**Alerting Abstract ...ADVANTAGE - Readily predicts where a given stock  
is  
on the momentum life cycle , or does it provide ready selection of  
a  
portfolio of stocks during which an investor may exploit the momentum  
life cycle by using a volume / turnover filter to select a  
portfolio  
of stocks. The resulting portfolio includes both low-volume 'winners'  
and**

**~~Full text patent files**

**14/3,K/1 (Item 1 from file: 349)**  
DIALOG(R) File 349:PCT FULLTEXT  
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01102087 \*\*Image available\*\*

**A METHOD OF BUYING OR SELLING ITEMS AND A USER INTERFACE TO FACILITATE  
THE**

**SAME  
PROCEDE D'ACHAT OU DE VENTE D'ARTICLES ET INTERFACE UTILISATEUR  
POUR LE  
FACILITER**

Patent Applicant/Inventor:

RAM Pranil, c/o Juliet Yu, Unit 5-C, Legaspi Towers 300 Condominium,  
2600

Roxas Boulevard (corner Vito Cruz), Manila City 1000, PH, PH  
(Residence), CA (Nationality)  
ALDOMOVAR Crispin M, 2071-B Nuestra Senora St., Guadalupe, Makati  
City  
1000, PH, PH (Residence), PH (Nationality), (Designated only for:

US)

Legal Representative:

KEYSER MASON BALL LLP (agent), Four Robert Speck Parkway, Suite 1600,  
Mississauga, Ontario L4Z 1S1, CA,

Patent and Priority Information (Country, Number, Date):

Patent: WO 200425525 A2 20040325 (WO 0425525)

Application: WO 2003CA1377 20030909 (PCT/WO CA03001377)

Priority Application: CA 2403300 20020912

Designated States:

(Protection type is "patent" unless otherwise stated - for applications  
prior to 2004)

AE AG AL AM AT AU AZ BA BB BG BR BY BZ CH CN CO CR CU CZ DE DK DM DZ  
EC

EE ES FI GB GD GE GH GM HR HU ID IL IN IS JP KE KG KP KR KZ LC LK LR  
LS

LT LU LV MA MD MG MK MN MW MX MZ NI NO NZ OM PG PH PL PT RO RU SC SD  
SE

SG SK SL SY TJ TM TN TR TT TZ UA UG US UZ VC VN YU ZA ZM ZW

(EP) AT BE BG CH CY CZ DE DK EE ES FI FR GB GR HU IE IT LU MC NL PT  
RO SE

SI SK TR

(OA) BF BJ CF CG CI CM GA GN GQ GW ML MR NE SN TD TG

(AP) GH GM KE LS MW MZ SD SL SZ TZ UG ZM ZW

(EA) AM AZ BY KG KZ MD RU TJ TM

Publication Language: English

Filing Language: English

Fulltext Word Count: 65468

Main International Patent Class (v7): **G06F-017/60**

Fulltext Availability:

Detailed Description

Detailed Description

... invention relates to a method of buying or selling items having at  
least one active **market**, and a user interface to facilitate the  
same.

In particular, the present invention relates to a method of buying  
and

selling items that are being actively traded such as financial  
**securities**, durable goods, or other items.

BACKGROUND OF THE INVENTION

In the past, there have been...

...for allowing individuals to engage in real-time buying and selling  
of

items such as **securities**. Although, traditionally, such trading  
systems

have involved face-to-face trading, for example on a...

...who engage in this activity are sometimes referred to as day  
traders. As

well, many **stock** brokers have an interest or duty to observe the  
dynamics of the **market**, including price fluctuations and volume of  
trading in any security, and thus they also use...

...or transaction systems.



However, software which is available for use by such day traders and **stock** brokers typically requires considerable key stroke input, which delays getting information and executing orders. For...

...marketplace, buyers and sellers make transactions directly or via intermediaries. At a basic level, a **market** requires the sellers' price and terms to sell a given quantity of product. The **market** participants also need to know the prices that buyers are willing to pay for an...

...and sellers agree in price and quantity, a transaction or trade can occur.

In a **market**, the bid price represents a price a buyer is willing to pay for a quantity...

...data containing information about the buy and sell prices for the items traded on the **market**. Information about the activity of a **market** is disseminated (usually in realtime) in electronic format through data feeds. Separate data feeds are...

...sell quotes on marketable products are disseminated in varying detail.

In financial markets like the **stock** markets, basic quote information on **securities** is readily available over the Internet. For example, a basic quote on a security details...

...also provided.

A more detailed quote is available. The detailed quotes disseminated by the Nasdaq **stock market** are called "Nasdaq Level 2", or simply "Level 2" quotes. This type of quote is of interest to more active traders because it allows them to track the activity of **market** makers that they believe to be price-trend setters. It also allows those with the...

...the momentum of the markets has turned. With a Level 2 display, the identity of **market** makers and Electronic Communications Networks (ECNs) is disclosed and quote information on multiple **market** makers and ECNs are visible. However, not all exchanges or markets provide a quote information that allows any trader to view this detailed type of quote feed for all **securities**.

Still more detailed, are electronic **market** book or electronic limit

order book quotes, which comprise order and quote information provided by some ECNs such as Island ECN and Archipelago ECN, and **stock** exchanges such as the Toronto **Stock** Exchange (TSE). The electronic limit order book can display individual or summary buy and sell...

...are listed according to price and in time priority.

Not every quote feed from a **stock** exchange, **stock market**, Electronic Communications Network, or quote dissemination service supplies a suitable data feed capable of providing...

...in time. Exchanges sometimes provide restricted or subscription-based access to such information, while some **market** participants prefer to keep their **market** book details confidential. However, markets are becoming more competitive and readily available ECN quotes allow...

...information as their institutional counterparts.

\*\*\*\*\*of interest\*\*\*\*\* (instant application)

14/3,K/2 (Item 2 from file: 349)

DIALOG(R)File 349:PCT FULLTEXT

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00906071

**METHODS AND SYSTEMS FOR ANALYZING AND PREDICTING MARKET WINNERS AND LOSERS**

**PROCEDES ET SYSTEMES D'ANALYSE ET DE PREVISION DES ENTREPRISES GAGNANTES ET**

**DES ENTREPRISES PERDANTES**

Patent Applicant/Assignee:

LEHMAN BROTHERS, 3 World Financial Center, 10th Floor, New York, NY 10285

, US, US (Residence), US (Nationality)

Inventor(s):

RAMASWAMI Murali, 12 River Knoll Road, Westport, CT 06880, US,

HOSKER James J, 235 West 48th Street, Apt. 16C, New York, NY 10036, US,

Legal Representative:

GLEMBOCKI Christopher R (agent), Banner & Witcoff, Ltd., 11th floor, 1001

G Street, N.W., Washington, DC 20001-4597, US,

Patent and Priority Information (Country, Number, Date):

Patent: WO 200239211 A2 20020516 (WO 0239211)

Application: WO 2001US42920 20011106 (PCT/WO US0142920)

Priority Application: US 2000711124 20001110

Designated States:

(Protection type is "patent" unless otherwise stated - for applications prior to 2004)

AE AG AL AM AT AU AZ BA BB BG BR BY BZ CA CH CN CO CR CU CZ DE DK DM DZ

EC EE ES FI GB GD GE GH GM HR HU ID IL IN IS JP KE KG KP KR KZ LC LK  
LR  
LS LT LU LV MA MD MG MK MN MW MX MZ NO NZ OM PH PL PT RO RU SD SE SG  
SI  
SK SL TJ TM TR TT TZ UA UG UZ VN YU ZA ZW  
(EP) AT BE CH CY DE DK ES FI FR GB GR IE IT LU MC NL PT SE TR  
(OA) BF BJ CF CG CI CM GA GN GQ GW ML MR NE SN TD TG  
(AP) GH GM KE LS MW MZ SD SL SZ TZ UG ZW  
(EA) AM AZ BY KG KZ MD RU TJ TM  
Publication Language: English  
Filing Language: English  
Fulltext Word Count: 11475

Fulltext Availability:  
Detailed Description

Detailed Description

... Health Care; Consumer Staples (TV, broadcasting and  
entertainment);  
and some Consumer Cyclical (general retailers), The **losers**  
**portfolio**

of the S&P 500 (rebalanced on July 31, 1998) contained some of the  
following...

...Energy (oil and gas); Consumer Cyclical (leisure time products and  
specialty retailers) and some Technology ( **bad performers** ).  
For the medium **market** correction of October 1997, the long **winners**  
and short **losers** strategy of the EM process for the S&P 500  
performed  
better than the S&P 500 index in five out of six scenarios.

The **market** correction of October 27, 1997 for the S&P 500 was more  
than  
7% from October 1, 1997 to October 27, 1997. The October 1997 **market**  
correction had a quicker recovery unlike the **market** correction in  
August 1998. For the S&P 500, the **portfolio** was rebalanced on the  
last  
trading day of April, May and June 1997 for the were measured from  
the  
beginning of each holding period through the **market** correction on  
October 27, 1997. Figure 39 shows the returns of the  
18

**winners** and **losers** of the EM process with the returns of the S&P  
500  
as the benchmark during the correction in October of 1997.

As shown in Figures 39A-F, the long **winners** and short **losers** of  
the  
EM process the Technology sector generally rallied quickly after the  
correction on January 4, 2000. The **losers** were dominated by **stocks**  
in  
the Consumer Cyclical, Consumer Staples and Healthcare sectors with a  
few  
**stocks** in the financial sector.

Figures 40A-F show the returns of the six possible **winners** and  
**losers**

portfolios compared to the S&P 500 benchmark from the creation of the **portfolio** through the **market** correction of January 4, 2000.

The following describes various hedge **funds** and enhanced index trading strategies.

For a hedge **fund**, the long **winners** and short **losers** strategy of the

EM process works best during the summer month-end **portfolio** formation

periods of April, May, June, July and 10 August for both the quarterly

...

...trading strategies around these five months may be used. First, one strategy includes long the **portfolio** of **winners** and short the **portfolio** of **losers** during these months. Second, the investor may enter into a long swap on the **portfolio** of **winners** and a short a swap

on the **portfolio** of **losers**. Third, the investor may buy calls or sell

puts on the **portfolio** of **winners** or the individual **winner stocks**

and buy puts or sell calls on the **portfolio** of **losers** or the individual **loser stocks**. Finally, the investor could purchase just an

alpha **portfolio** of **winners**, which outperforms the S&P 500 with a higher Sharpe ratio (higher returns with lower risk) than the S&P 500.

Long the **winners** and short the S&P 500 Futures or Index may work better

for the month-end **portfolio** formation periods of January, February, March, September, October, November, and December. The **winners** have a

higher Sharpe ratio and provide higher returns with lower risk than the

returns of the S&P 500 index except for the February/August halfyear **portfolio** rebalance. Therefore, one may short S&P 500 Futures (or sell

S&P 500 calls or buy S&P 500 puts) instead of shorting the **portfolio** of

**losers** to minimize the potential loss and provide higher returns as shown in Figures 41 and...

...December, the average returns for a three-month (six-month) holding period for the long **winners** and short **losers** Strategy is 1.0% (1.20%)

while the average returns of the long **winners** and short S&P 500 Strategy is 2.8% (4.1%). Therefore, for those seven months, the long

**winners** and short S&P 500 Futures Strategy enhances the average returns

per year compared to the long **winners** and short **losers** strategy as

shown in Figures 43 and 44.

Figure 41 shows the average return of...

...500 (1990-1999).

20

Alternatively, the investor may decide to enter outright into a long **winners** and short S&P 500 Futures Strategy for a quarterly and half-year

rebalancing period. The investor could use similar trade entry methods

outlined above for the long **winners** and short **losers** strategy.

Figure 42 shows the average return of a six-month holding period of the

...

...for the S&P 500 (1990-1999).

\*\*\*\*\*

#### ~~Bibliographic NPL files

17/3,K/6 (Item 1 from file: 35)

DIALOG(R)File 35:Dissertation Abs Online

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01795169 ORDER NO: AADAA-I9935167

**STOCK PRICE, VOLATILITY AND VOLUME: THE PROFITABILITY OF TECHNICAL TRADING**

**RULES USING BOOTSTRAP METHODOLOGY**

Author: KWON, KI-YEOL

Degree: PH.D.

Year: 1999

Corporate Source/Institution: LEHIGH UNIVERSITY (0105)

Source: VOLUME 60/06-A OF DISSERTATION ABSTRACTS INTERNATIONAL.

PAGE 2156. 202 PAGES

...technical trading rules (the filter rules and moving average rules)

is investigated for the individual **stocks** in the first essay.

Although

the performances of the technical trading rules vary across **securities**

, the 0.5% filter rule and the 10-day moving average rule generally perform

well over all **securities** in the DJIA with one-way 0.1% transaction costs.

The second essay consists of an empirical **analysis** on technical trading

rules (the simple **price** moving average, **momentum**, and trading volume)

in the **stock market** index. The traditional t-test is applied to examine

the value of technical trading rules...

17/3,K/7 (Item 2 from file: 35)

DIALOG(R)File 35:Dissertation Abs Online

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01659806 ORDER NO: AAD99-01117

**A RECONCILIATION OF STOCK MARKET ANOMALIES (MARKET ANOMALIES)**

Author: RAEDY, JANA SMITH

Degree: PH.D.

Year: 1998

Corporate Source/Institution: THE PENNSYLVANIA STATE UNIVERSITY  
(0176)

Source: VOLUME 59/08-A OF DISSERTATION ABSTRACTS INTERNATIONAL.  
PAGE 3067. 68 PAGES

This paper provides a comprehensive reconciliation of many of the **market** anomalies which have been documented in the literature.

Previous

papers worked with four or fewer anomalies. This paper utilizes regression

**analysis** to perform a reconciliation of thirteen prevalent anomalies. Results indicate that five of the ten...

...the DeBondt and Thaler overreaction anomaly, the earnings to price anomaly and the short-term **price momentum**. The anomalies which are not

subsumed are the post-earnings-announcement drift anomaly, the book-to-**market** anomaly, the size effect, the operation accrual anomaly and the Abarbanell and Bushee anomaly. Also...

17/3,K/10 (Item 1 from file: 475)

DIALOG(R)File 475:Wall Street Journal Abs

(c) 2007 The New York Times. All rts. reserv.

08076389 NYT Sequence Number: 000000001003

**THE PROS AND CONS OF DOING THE SPLITS**

CLEMENTS, JONATHAN

Wall Street Journal, Col. 3, Pg. 1, Sec. C

Tuesday October 3 2000

**ABSTRACT:**

Getting Going column finds **stock** splits are mixed blessing for investors; **predicts** there will be many more splits, particularly following decimalization of **stock** trading, dramatically reducing average share **price over time** ; drawing (M)

17/3,K/19 (Item 9 from file: 583)

DIALOG(R)File 583:Gale Group Globalbase(TM)

(c) 2002 The Gale Group. All rts. reserv.

05450660

London Stock Exchange: Abbey National upgraded

UK - ABBEY NATIONAL UPGRADED

Financial Times (C) 1992 (FT) 20 November 1992 p40

THE latest upsurge in Abbey National shares was ascribed to an upgrading of

profit **forecasts** by BZW, the UK investment bank. The recent advance in the **stock price** gathered **momentum** throughout yesterday and drove Abbey shares up to an all-time record of 360p before...

...session a net 8 1/2 higher at 358 1/2 p. Turnover in the **stock** was 3.6m shares. BZW lifted its current year profits **forecast** for Abbey from Pounds 560m to Pounds 610m and that for next year from Pounds 680m to Pounds 710m. Mr Philip Gibbs, the sector **analyst**, said the increase in the current year estimate was made because of the windfall gains...

**17/3,K/25 (Item 15 from file: 583)**

DIALOG(R)File 583:Gale Group Globalbase(TM)  
(c) 2002 The Gale Group. All rts. reserv.

02828116

1989 MEAT AND POULTRY MARKET FORECAST TO DECLINE BY 4.4%

UK - 1989 MEAT AND POULTRY MARKET FORECAST TO DECLINE BY 4.4%  
Farmers Weekly (FWY) 21 July 1989 p23

The UK meat and poultry **market** in 1989 is **forecast** to decline by 180k t or 4% from the record 4.1 mil t in...

...according to the Meat & Livestock Commission's latest Meat Demand Trends bulletin. Poultry output is **forecast** to decline by 9% to 1 mil t, due to the salmonella crisis, while the **MLC** has revised its estimate of pork production down by 20k t, due to a fall...

\*\*\*\*\*of interest\*\*\*\*\*

**17/3,K/28 (Item 1 from file: 139)**

DIALOG(R)File 139:EconLit  
(c) 2007 American Economic Association. All rts. reserv.

748310

**TITLE: Managers, Investors, and Crises: Mutual Fund Strategies in Emerging Markets**

AUTHOR(S): Schmukler, Sergio; Lyons, Richard

AUTHOR(S) AFFILIATION: World Bank; World Bank

PUBLICATION INFORMATION: The World Bank, Policy Research Working Paper Series: 2399

PUBLICATION DATE: 1999

AVAILABILITY: <http://econ.worldbank.org/docs/1154.pdf>

DOCUMENT TYPE: Working Paper

ABSTRACT INDICATOR: Abstract

ABSTRACT: July 2000 This study of an important class of investors-U.S.

mutual **funds** -finds that mutual **funds** do engage in momentum trading

(buying winners and selling losers). They also engage in contagion...

... asset prices fall in another). Kaminsky, Lyons, and Schmukler address

the trading strategies of mutual **funds** in emerging markets. The data

set they develop permits **analyses** of these strategies at the level of

individual portfolios. A methodologically novel feature of their

**analysis** : they disentangle the behavior of **fund** managers from that

of investors. For both managers and investors, they strongly reject the

null hypothesis of no momentum trading. **Funds ' momentum** trading is

**positive** : they systematically buy winners and sell losers.

Contemporaneous momentum trading (buying current winners and selling

current losers) is stronger during crises, and stronger for **fund**

investors than for **fund** managers. Lagged momentum trading (buying

past winners and selling past losers) is stronger during noncrises, and

stronger for **fund** managers. Investors also engage in contagion

trading-selling assets from one country when asset prices fall in

another. These findings are based on data about mutual **funds** that

represent only 10 percent of the **market** capitalization in the

countries considered. Were it a larger share of the **market** , finding

counterparties for their trades (the investors who buy when they sell

and sell when they buy) would be difficult-and the premise that **funds**

respond to contemporaneous returns rather than causing them would

become tenuous. This paper-a product...

... countries. The study was funded by the Bank's Research Support Budget

under the research **project** "Mutual **Fund** Investment in Developing

Countries." The authors may be contacted at

graciela@gwu.edu,  
lyons@haas...



\*\*\*\*\*of interest\*\*\*\*\*

17/3,K/29 (Item 2 from file: 139)

DIALOG(R)File 139:EconLit

(c) 2007 American Economic Association. All rts. reserv.

718628

**TITLE: Momentum Strategies**

AUTHOR(S): Chan, Louis K. C.; Jegadeesh, Narasimhan; Lakonishok, Josef

AUTHOR(S) AFFILIATION: Unlisted; Unlisted; Unlisted

PUBLICATION INFORMATION: National Bureau of Economic Research, Inc,  
NBER

Working Papers: 5375

PUBLICATION DATE: 1995

AVAILABILITY: <http://www.nber.org/papers/w5375.pdf>>URL</a>

DOCUMENT TYPE: Working Paper

ABSTRACT INDICATOR: Abstract

ABSTRACT: We relate the predictability of future returns from past  
returns

to the **market** 's underreaction to information, focusing on  
past

earnings news. Past return and past earnings surprise each  
**predict**

large drifts in future returns after controlling for the other.  
There

is little evidence of subsequent reversals in the returns of  
**stocks**

with high **price** and earnings **momentum** . **Market** risk, size  
and

book-to- **market** effects do not explain the drifts. Security  
**analysts**

' earnings **forecasts** also respond sluggishly to past news,  
especially

in the case of **stocks** with the worst past performance. The  
results

suggest a **market** that responds only gradually to new information.

\*\*\*\*\*  
\*

~~Full text NPL files - 1

16/3,K/2

DIALOG(R)File 20:Dialog Global Reporter

(c) 2007 Dialog. All rts. reserv.

09935461 (USE FORMAT 7 OR 9 FOR FULLTEXT)

**meat demand trends**

GROCER

March 04, 2000

JOURNAL CODE: FGCR LANGUAGE: English RECORD TYPE: FULLTEXT

WORD COUNT: 246

(USE FORMAT 7 OR 9 FOR FULLTEXT)

... year against 58% in 1995.

"There are signs that the switch to supermarkets is slowing,"

**MLC**

economists write in the latest issue of their quarterly publication Meat

Demand Trends.

The **MLC** analysts note the decline in the number of butchers' shops from 14,100 in 1990...

... beef joints and mince, for instance, dropped about 15% between 1995 and 1998, according to **MLC** calculations based on MAFF National Food Survey data.

A more realistic **assessment** of the multiples' **market** share

**performance** would have to allow for the demand shift away from carcase meat towards further-processed...

16/3,K/5

DIALOG(R)File 20:Dialog Global Reporter

(c) 2007 Dialog. All rts. reserv.

08985525 (USE FORMAT 7 OR 9 FOR FULLTEXT)

**SplitTrader.com Announces Investment Opinion (MicroStrategy)**

BUSINESS WIRE

January 04, 2000

JOURNAL CODE: WBWE LANGUAGE: English RECORD TYPE: FULLTEXT

WORD COUNT: 394

(USE FORMAT 7 OR 9 FOR FULLTEXT)

... rise in the stock price over the last several months indicates the stock is enjoying **positive momentum**. We anticipate that current shareholders as well as momentum investors will welcome news of the...

... stock splits and is the leading website for identifying new split candidates. ST offers daily **market** commentary, thorough **analysis**, and **market** -beating **performance** in its stock recommendations. ST offers a complete sector watch, insightful editorials, email split notifications...

\*\*\*\*\*

Full text NPL files - 2

\*\*\*\*\*of interest\*\*\*\*\*

17/3,K/1 (Item 1 from file: 9)

DIALOG(R)File 9:Business & Industry(R)  
(c) 2007 The Gale Group. All rts. reserv.

01800585 Supplier Number: 24534220 (USE FORMAT 7 OR 9 FOR FULLTEXT)

**Paribas product offers research at a glance**

**(Paribas introduces Investment Intelligence Monthly research product  
dedicated to European equity markets)**

Financial News, n 143, p 13

February 01, 1999

DOCUMENT TYPE: Journal ISSN: 1461-1260 (United Kingdom)

LANGUAGE: English RECORD TYPE: Fulltext

WORD COUNT: 348

(USE FORMAT 7 OR 9 FOR FULLTEXT)

TEXT:

...extent to which consensus earnings forecasts are revised upwards or  
downwards,

Finally, a straight technical **analysis** of each stock's recent share  
**price performance** and **momentum price** dynamics is used to assess  
the  
appropriate timing for making investment decisions.

These factors are...

17/3,K/2 (Item 1 from file: 15)

DIALOG(R)File 15:ABI/Inform(R)  
(c) 2007 ProQuest Info&Learning. All rts. reserv.

01981765 48842653

**The profitability of momentum strategies**

Chan, Louis K C; Jegadeesh, Narasimhan; Lakonishok, Josef

Financial Analysts Journal v55n6 PP: 80-90 Nov/Dec 1999

ISSN: 0015-198X JRNL CODE: FIA

WORD COUNT: 5647

...TEXT: and vice versa.

Many money managers and stock analysts attempt to exploit this pattern  
of

**price momentum** . For instance, academic studies have documented that  
mutual funds typically buy past **winners** and sell past **losers** . In  
addition, **stocks** with strong buy recommendations from **analysts**  
typically exhibit high **price momentum** , and stocks with strong sell  
recommendations typically exhibit low **price momentum** .1

Evaluation of the usefulness of momentum strategies requires that their  
profitability be measured. In...

17/3,K/4 (Item 1 from file: 16)

DIALOG(R)File 16:Gale Group PROMT(R)

(c) 2007 The Gale Group. All rts. reserv.

\*\*\*\*\*of interest\*\*\*\*\*

07641540 Supplier Number: 63716676 (USE FORMAT 7 FOR FULLTEXT)

**Picking stocks no howl at moon.**

Clowes, Michael

Investment News, v4, n25, p3

June 26, 2000

Language: English Record Type: Fulltext

Document Type: Newspaper; Trade

Word Count: 640

... found slightly but not significantly negative returns leading up to the publication date, meaning the **analysts** were not simply recommending **stocks** with **positive momentum**.

The researchers looked at the **performance** of stocks recommended by more than one all-star **analyst** against those **stocks** recommended by only one.

They found that stocks with single supporters outperformed those recommended by...

**17/3,K/5 (Item 2 from file: 16)**

DIALOG(R)File 16:Gale Group PROMT(R)

(c) 2007 The Gale Group. All rts. reserv.

04365305 Supplier Number: 46402122 (USE FORMAT 7 FOR FULLTEXT)

**Schwab introduces Analytics Fund; utilizes quantitative techniques to seek**

**above-market returns.**

Business Wire, p5211116

May 21, 1996

Language: English Record Type: Fulltext

Document Type: Newswire; Trade

Word Count: 738

... with characteristics historically associated with high performance.

The criteria are valuation factors, such as stock **price momentum** and **price** -earnings ratio; the reports (for example, earnings or ratings changes) of securities analysts whose recommendations historically have correlated most closely with a **stock** 's actual **performance** (termed "smart **analysts** "), and unusual selling patterns by major company executives and shareholders (which will exclude a company...

\*\*\*\*\*of interest\*\*\*\*\*

**17/3,K/9 (Item 2 from file: 148)**

DIALOG(R)File 148:Gale Group Trade & Industry DB

(c)2007 The Gale Group. All rts. reserv.

07948782 SUPPLIER NUMBER: 16905309 (USE FORMAT 7 OR 9 FOR FULL TEXT)

**Five great ways to pick shares. (Column)**

Michels, Antony J.

Fortune, v131, n11, p133(2)

June 12, 1995

DOCUMENT TYPE: Column ISSN: 0015-8259 LANGUAGE: ENGLISH

RECORD TYPE: FULLTEXT; ABSTRACT

WORD COUNT: 1139 LINE COUNT: 00090

...ABSTRACT: stock performance are stock price to earnings ratio, stock price to cash flow ratio, stock **price momentum**, stock earnings trends and the stock price performance in the previous year. Each of the...

**17/3,K/10 (Item 3 from file: 148)**

DIALOG(R)File 148:Gale Group Trade & Industry DB

(c)2007 The Gale Group. All rts. reserv.

07598391 SUPPLIER NUMBER: 16507290 (USE FORMAT 7 OR 9 FOR FULL TEXT)

**Quantitative models define growth stocks. (interview with Value Line Asset**

**Management's John Moore) (Investment Perspective) (Interview)**

Elgin, Peggy

Pension Management, v30, n12, p35(3)

Dec, 1994

DOCUMENT TYPE: Interview LANGUAGE: ENGLISH RECORD TYPE: FULLTEXT;

ABSTRACT

WORD COUNT: 1786 LINE COUNT: 00137

...ABSTRACT: the company's looks at earnings momentum, price momentum, growth and earnings/price valuation to **predict stock performance**.

**\*\*\*\*\*of interest\*\*\*\*\***

**17/3,K/11 (Item 1 from file: 275)**

DIALOG(R)File 275:Gale Group Computer DB(TM)

(c) 2007 The Gale Group. All rts. reserv.

01611160 SUPPLIER NUMBER: 13982143 (USE FORMAT 7 OR 9 FOR FULL TEXT)

**Trade in your old way of investing; with these electronic tools, you can**

**bring the hottest market data home quickly. (includes related article on**

**suggested investment software and services)**

Stern, Linda

Home Office Computing, v11, n7, p62(6)

July, 1993

ISSN: 0899-7373 LANGUAGE: ENGLISH RECORD TYPE: FULLTEXT; ABSTRACT

WORD COUNT: 4349 LINE COUNT: 00341

... anyone who follows Wall Street's winners. "All you have to do is find one **winner** ," says Wise, "and the program has paid for itself." Technical **analysts** , in contrast, buy and sell **stocks** on the basis of their **price** movements and **momentum** . They use investment software that gives them up-to-the-minute price quotes and charting...

**17/3,K/12 (Item 2 from file: 275)**

DIALOG(R)File 275:Gale Group Computer DB(TM)

(c) 2007 The Gale Group. All rts. reserv.

01582853 SUPPLIER NUMBER: 13364194 (USE FORMAT 7 OR 9 FOR FULL TEXT)

**Equity research/portfolio analytics support. (1993 edition) (Buyers Guide)**

Wall Street & Technology, v10, n5, p136(7)

Jan, 1993

DOCUMENT TYPE: Buyers Guide ISSN: 1060-989X LANGUAGE: ENGLISH

RECORD TYPE: FULLTEXT; ABSTRACT

WORD COUNT: 7519 LINE COUNT: 00696

... country-market excess return over the next 12 months.

Trading Edge

Most PCs and Terminals

**Forecasts** probable **stock** **performance** over the next 5 trading

days. Daily updates on 4500 individual issues. Quantitative **price** **momentum** model controls transaction costs by improving the timing of trades.

Columbine

**17/3,K/13 (Item 3 from file: 275)**

DIALOG(R)File 275:Gale Group Computer DB(TM)

(c) 2007 The Gale Group. All rts. reserv.

01582850 SUPPLIER NUMBER: 13357750 (USE FORMAT 7 OR 9 FOR FULL TEXT)

**Trading department support systems. (1993 edition) (Buyers Guide)**

Wall Street & Technology, v10, n5, p53(11)

Jan, 1993

DOCUMENT TYPE: Buyers Guide ISSN: 1060-989X LANGUAGE: ENGLISH

RECORD TYPE: FULLTEXT; ABSTRACT

WORD COUNT: 12925 LINE COUNT: 01160

... David Ament; 719/635-5174, Fax: 719/634-5867

Trading Edge

Most PCs and Terminals **Forecasts** probable **stock** **performance** over the next 5 trading days. Daily updates on 4500 individual issues. Quantitative **price** **momentum** model controls transaction costs by improving the timing of trades.

Concurrent Computer Corp., 1 Technology...

\*\*\*\*\*  
\*\*\*

~~Full text NPL files - 3

\*\*\*\*\*of interest\*\*\*\*\*

16/3,K/1 (Item 1 from file: 267)  
DIALOG(R)File 267:Finance & Banking Newsletters  
(c) 2007 Dialog. All rts. reserv.

04560910

Guest Article: Valuing Restricted Stocks Issued in Acquisitions  
Daniel R. Van Vleet & Frank D. Gerber  
Mergers & Acquisitions Journal  
January 1,2000 DOCUMENT TYPE: NEWSLETTER  
PUBLISHER: SECURITIES DATA PUBLISHING  
LANGUAGE: ENGLISH WORD COUNT: 2375 RECORD TYPE:  
FULLTEXT

(c) SECURITIES DATA PUBLISHING All Rts. Reserv.

TEXT:

...should be analyzed in order to assess the relationship between earnings fundamentals and stock price **performance** . These relationships can be used to **assess** how the **market** has priced the subject company when compared with other guideline publicly traded companies.

Additionally, micro...of the company's publicly traded securities. Stock

price volatility, trading volume activity, and stock **price momentum** provide insight into the risk characteristics of the company's freely traded securities.

A quantitative...  
...provide insight into the expected volatility and future price trend of the subject stock. Stock **price** volatility and **momentum** should be analyzed in relation to various stock market and industry-specific indices.

Generally, a...a positive economic environment, high trading volume activity, high dividend yield, and an upward stock **price momentum** may warrant a discount below the averages exhibited by the restricted stock studies.

The valuation...

16/3,K/3 (Item 1 from file: 268)  
DIALOG(R)File 268:Banking Info Source  
(c) 2007 ProQuest Info&Learning. All rts. reserv.

00391085 62966679 (USE FORMAT 7 OR 9 FOR FULLTEXT)

The 2000 All-American Research Team--the best analysts of the year:  
Macro

Abramowitz, Pam; Bloomenthal, Andrew; Burke, Jeanne; D Ambrosio, Mary;  
Et  
al  
Institutional Investor, v34, n10, p155-158, Oct 2000 DOCUMENT TYPE:  
Periodical; Feature LANGUAGE: English RECORD TYPE: Fulltext  
WORD COUNT: 3,606

(USE FORMAT 7 OR 9 FOR FULLTEXT)  
... climbs from runner-up into third place. Investors appreciate  
Steinberg's efforts to link his **forecasts** to **stock market**  
**performance** . But his standout **analysis** - begun back in 1997 -  
postulated  
that technological developments would boost productivity, growing the  
economy without...Pradhuman filters his universe of small-cap stocks  
through quantitative metrics, such as earnings and **price momentum** ,  
to  
create separate small-cap growth and small-cap value model portfolios.  
Last  
year Pradhuman...

**16/3,K/7 (Item 2 from file: 13)**  
DIALOG(R)File 13:BAMP  
(c) 2007 The Gale Group. All rts. reserv.

00614286 Supplier Number: 24564429 (USE FORMAT 7 OR 9 FOR FULLTEXT)  
**Capturing the Research Advantage**  
(Investment success hinges on an analyst's ability to use information  
to  
reduce uncertainty, determining what investments to make and what  
holdings to divest; in addition, good execution is critical to  
investment success)  
Article Author(s): Wagner, Wayne H; Edwards, Mark  
Journal of Portfolio Management, v 25, n 3, p 18-24  
Spring 1999  
DOCUMENT TYPE: Journal ISSN: 0095-4918 (United States)  
LANGUAGE: English RECORD TYPE: Fulltext; Abstract  
WORD COUNT: 2835

(USE FORMAT 7 OR 9 FOR FULLTEXT)

TEXT:  
...study of the same 1997 data.(\*). We group trades according to strong,  
neutral, and weak **price momentum** categories based on two-day price  
returns prior to decision. Buys rising or sells falling...

...cost information is part of the research that gives a manager  
relative  
advantage.

Failure to **assess** the motivation of the other **market** participants  
is a  
primary source of active **performance** trouble. Active managers often  
fail  
to consider why they are able to trade some stocks...



16/3,K/10 (Item 3 from file: 75)  
DIALOG(R)File 75:TGG Management Contents(R)  
(c) 2007 The Gale Group. All rts. reserv.

00218531 SUPPLIER NUMBER: 53410843 (USE FORMAT 7 FOR FULL TEXT)  
**Volume, volatility, price, and profit when all traders are above average. (includes appendix)**  
Odean, Terrance  
Journal of Finance, 53, 6, 1887(4)  
Dec, 1998  
ISSN: 0022-1082 LANGUAGE: English RECORD TYPE: Fulltext;  
Abstract  
WORD COUNT: 20663 LINE COUNT: 01764

... information itself. For example, traders of a stock might look at signals such as trading **momentum** , **price** /earnings ratio, or forecasts of industry trends. These are examples of public information that is... underreactions to important information such as earnings changes. They could also be the result of **price momentum** traders overreacting to price as a signal and purchasing stocks that have risen, thereby driving...  
Business, 66, 47-68.

Grinblatt, Mark, and Sheridan Titman, 1994, A study of monthly mutual **fund** returns and **performance evaluation** techniques, Journal of Financial and Quantitative Analysis 29, 419-444.

Grossman, Sanford J., 1976, On...Journal of Financial Economics 19, 425-442.

Stael von Holstein, Carl-Axel S., 1972, Probabilistic **forecasting** :

An experiment related to the **stock** market, Organizational Behavior and Human **Performance** 8, 139-158.

Statman, Meir, and Steven Thorley, 1998, Overconfidence and trading volume, Working paper...

16/3,K/24 (Item 1 from file: 810)  
DIALOG(R)File 810:Business Wire  
(c) 1999 Business Wire . All rts. reserv.

0587888 BW1116

**CHARLES SCHWAB: Schwab introduces Analytics Fund; utilizes quantitative techniques to seek above-market returns**

May 21, 1996

Byline: Business Editors

...with characteristics historically associated with high performance.

The criteria are valuation factors, such as stock **price momentum** and **price** -earnings ratio; the reports (for example, earnings or ratings changes) of securities analysts whose recommendations historically have correlated most closely with a **stock** 's actual **performance** (termed "smart **analysts** "), and unusual selling patterns by major company executives and shareholders (which will exclude a company...

**~~Inventor search**

? show files;ds

File 347:JAPIO Dec 1976-2006/Dec(Updated 070403)

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File 16:Gale Group PROMT(R) 1990-2007/Apr 23

(c) 2007 The Gale Group

File 20:Dialog Global Reporter 1997-2007/Apr 24

(c) 2007 Dialog

File 148:Gale Group Trade & Industry DB 1976-2007/Apr 23

(c)2007 The Gale Group

File 160:Gale Group PROMT(R) 1972-1989

(c) 1999 The Gale Group

File 275:Gale Group Computer DB(TM) 1983-2007/Apr 23

(c) 2007 The Gale Group

File 476:Financial Times Fulltext 1982-2007/Apr 24

(c) 2007 Financial Times Ltd

File 610:Business Wire 1999-2007/Apr 24

(c) 2007 Business Wire.  
File 613:PR Newswire 1999-2007/Apr 24  
(c) 2007 PR Newswire Association Inc  
File 621:Gale Group New Prod.Annou.(R) 1985-2007/Apr 23  
(c) 2007 The Gale Group  
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(c) 2007 McGraw-Hill Co. Inc  
File 634:San Jose Mercury Jun 1985-2007/Apr 20  
(c) 2007 San Jose Mercury News  
File 636:Gale Group Newsletter DB(TM) 1987-2007/Apr 23  
(c) 2007 The Gale Group  
File 810:Business Wire 1986-1999/Feb 28  
(c) 1999 Business Wire  
File 813:PR Newswire 1987-1999/Apr 30  
(c) 1999 PR Newswire Association Inc  
File 267:Finance & Banking Newsletters 2007/Apr 23  
(c) 2007 Dialog  
File 268:Banking Info Source 1981-2007/Apr W3  
(c) 2007 ProQuest Info&Learning  
File 625:American Banker Publications 1981-2007/Apr 20  
(c) 2007 American Banker  
File 626:Bond Buyer Full Text 1981-2007/Apr 23  
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|----------|-------|---|
| S1       | 3     | AU='RAMASWAMI M':AU='RAMASWAMI M D M'                       |
| S2       | 4     | AU='RAMASWAMI MURALI'                                       |
| S3       | 34    | AU='RAMASWAMI, M':AU='RAMASWAMI, M.K.'                      |
| S4       | 19    | AU='RAMASWAMI, MURALI'                                      |
| S5       | 2     | IV='RAMASWAMI M'  |
| S6       | 1     | IV='RAMASWAMI MURALI'                                       |
| S7       | 1     | IV='RAMASWAMI, MURALI'                                      |
| S8       | 3     | AU='HOSKER J':AU='HOSKER JAMES J'                           |
| S9       | 2     | AU='HOSKER, JAMES E.':AU='HOSKER, JAMES, J.'                |
| S10      | 1     | IV='HOSKER J':IV='HOSKER JAMES J'                           |
| S11      | 1     | IV='HOSKER, JAMES, J.'                                      |
| S12      | 2     | AU=(HOSKER(2N) (JAMES OR JIM) OR RAMASWAMI(2N)MURALI) OR    |
| BY-      |       |   |
|          |       | =(HOSKER(2N) (JAMES OR JIM) OR RAMASWAMI(2N)MURALI) OR      |
| IV=(HOS- |       |   |
|          |       | KER(2N) (JAMES OR JIM) OR RAMASWAMI(2N)MURALI)              |
| S13      | 59    | S1:S12  |
| S14      | 5     | S13 FROM 347,348,349,350,371                                |
| S15      | 5     | IDPAT (sorted in duplicate/non-duplicate order)             |
| S16      | 4     | IDPAT (primary/non-duplicate records only)                  |
| S17      | 54    | S13 NOT S14   |
| S18      | 18    | MARKET OR STOCK OR STOCKS OR INVESTMENTS OR PORTFOLIO       |
| OR (-    |       |   |
|          |       | FINANCIAL OR INVESTMENT) () (VEHICLE OR VEHICLES OR PRODUCT |

OR -

PRODUCTS OR INSTRUMENT OR INSTRUMENTS) OR FUND OR FUNDS OR  
SE-

CURITIES  
S19 15 S17 AND S18  
S20 15 S19 NOT PY>2000  
S21 15 S20 NOT PD=20001122:20070531  
S22 8 RD (unique items)  
S23 12 S16 OR S22

**23/AA,AN,AZ,TI/1 (Item 1 from file: 349)**  
DIALOG(R)File 349:(c) 2007 WIPO/Thomson. All rts. reserv.

00906071

**METHODS AND SYSTEMS FOR ANALYZING AND PREDICTING MARKET WINNERS AND  
LOSERS  
PROCEDES ET SYSTEMES D'ANALYSE ET DE PREVISION DES ENTREPRISES  
GAGNANTES ET  
DES ENTREPRISES PERDANTES**

Application: WO 2001US42920 20011106 (PCT/WO US0142920)

**23/AA,AN,AZ,TI/2 (Item 1 from file: 350)**  
DIALOG(R)File 350:(c) 2007 The Thomson Corporation. All rts. reserv.

0014866844

WPI ACC NO: 2005-214560/

**New genetically modified somatic cells having increased secretion of  
lysosomal enzymes or proenzymes, useful for treating genetic and/or  
acquired metabolic brain and/or CNS disorders, such as lysosomal  
storage  
disorders**

**Original Titles:**

GENETISCH MODIFIZIERTE SOMATISCHE ZELLEN ZUR ANHALTENDEN SEKRETION  
LYSOSOMALER PROENZYMEN OHNE LYSOSOMALE SPEICHERSTORUNGEN  
GENETICALLY MODIFIED SOMATIC CELLS FOR SUSTAINED SECRETION OF LYSOSOMAL  
PROENZYMES DEFICIENT IN LYSOSOMAL STORAGE DISORDERS  
CELLULES SOMATIQUES GENETIQUEMENT MODIFIEES EN VUE D'UNE SECRETION  
SOUTENUE  
DE PROENZYMES DES LYSOSOMES PAUVRES EN TROUBLES DE STOCKAGE DES  
LYSOSOMES

Genetically modified somatic cells for sustained secretion of lysosomal  
proenzymes deficient in lysosomal storage disorders

GENETICALLY MODIFIED SOMATIC CELLS FOR SUSTAINED SECRETION OF LYSOSOMAL  
PROENZYMES DEFICIENT IN LYSOSOMAL STORAGE DISORDERS

CELLULES SOMATIQUES GENETIQUEMENT MODIFIEES EN VUE D'UNE SECRETION  
SOUTENUE

DE PROENZYMES DES LYSOSOMES PAUVRES EN TROUBLES DE STOCKAGE DES  
LYSOSOMES

Local Applications (No Type Date): WO 2004US27124 A 20040820; EP  
2004781744 A 20040820; WO 2004US27124 A 20040820; US 2003496830

P

20030821; WO 2004US27124 A 20040820; US 2006357542 A 20060217; AU  
2004268207 A 20040820

Priority Applications (no., kind, date): US 2003496830 P 20030821; WO  
2004US27124 A 20040820; US 2006357542 A 20060217

**23/AA,AN,AZ,II/3 (Item 2 from file: 350)**  
DIALOG(R)File 350:(c) 2007 The Thomson Corporation. All rts. reserv.

0013341374

WPI ACC NO: 2003-428995/

**Treating a defect in long term memory formation or synaptic plasticity, associated with defect in ADF1-like molecule in animal, by increasing expression of Adf1-like gene or functional ADF1-like activity**

**Original Titles:**

Long term memory, synaptic plasticity and the ADF1 transcription factor

Local Applications (No Type Date): US 2001906032 A 20010713

Priority Applications (no., kind, date): US 2001906032 A 20010713

**23/AA,AN,AZ,II/4 (Item 3 from file: 350)**  
DIALOG(R)File 350:(c) 2007 The Thomson Corporation. All rts. reserv.

0012658461

WPI ACC NO: 2002-508227/

**Creating portfolio using computer for analyzing and predicting where stocks are on momentum life cycle by applying filter that passes low-volume winners and high-volume losers and storing remaining winners and losers as portfolio**

**Original Titles:**

Methods and systems for analyzing and predicting market winners and losers

Methods and systems for analyzing and predicting market winners and losers

METHODS AND SYSTEMS FOR ANALYZING AND PREDICTING MARKET WINNERS AND LOSERS

PROCEDES ET SYSTEMES D'ANALYSE ET DE PREVISION DES ENTREPRISES

GAGNANTES ET

DES ENTREPRISES PERDANTES

Local Applications (No Type Date): WO 2001US42920 A 20011106; AU

200225598 A 20011106; AU 2002225598 A 20011106; US 2000711124 A

20001110; US 2006498007 A 20060801

Priority Applications (no., kind, date): US 2000711124 A 20001110; US 2006498007 A 20060801

**23/AA,AN,AZ,II/5 (Item 1 from file: 426)**  
DIALOG(R)File 426:(c) format only 2007 Dialog. All rts. reserv.

8012039

**Active currency management / Murali Ramaswami**

**23/AA,AN,AZ,II/6 (Item 1 from file: 430)**

DIALOG(R)File 430:(c) 2007 J. Whitaker & Sons Ltd. All rts. reserv.

20495294

**TITLE: Investing in Financially Distressed Firms; Guide to Pre and Post**

**Bankruptcy Opportunities**

ISBN: 0899304044

**23/AA,AN,AZ,II/7 (Item 1 from file: 139)**

DIALOG(R)File 139:(c) 2007 American Economic Association. All rts. reserv.

201891

**TITLE: Stock Market Perception of Industrial Firm Bankruptcy**

**23/AA,AN,AZ,II/8 (Item 1 from file: 15)**

DIALOG(R)File 15:(c) 2007 ProQuest Info&Learning. All rts. reserv.

00583032 91-57379

**Hedging the Equity Risk of High-Yield Bonds**

**23/AA,AN,AZ,II/9 (Item 2 from file: 15)**

DIALOG(R)File 15:(c) 2007 ProQuest Info&Learning. All rts. reserv.

00525273 90-51030

**Multiple Versus Multivariate Valuation Models**

**23/AA,AN,AZ,II/10 (Item 3 from file: 15)**

DIALOG(R)File 15:(c) 2007 ProQuest Info&Learning. All rts. reserv.

00429468 89-01255

**Hedging Makes Perfect Sense in Global Investing**

**23/AA,AN,AZ,II/11 (Item 4 from file: 15)**

DIALOG(R)File 15:(c) 2007 ProQuest Info&Learning. All rts. reserv.

00406392 88-23225

**Portfolio Insurance Is Still a Viable Strategy**

**23/AA,AN,AZ,II/12 (Item 5 from file: 15)**

DIALOG(R)File 15:(c) 2007 ProQuest Info&Learning. All rts. reserv.

00403890 88-20723

**Multi-Currency Protection Strategies**

**~~Bibliographic patent files**

File 347:JAPIO Dec 1976-2006/Dec(Updated 070403)

(c) 2007 JPO & JAPIO

File 350:Derwent WPIX 1963-2007/UD=200725

(c) 2007 The Thomson Corporation  
 File 371:French Patents 1961-2002/BOPI 200209  
 (c) 2002 INPI. All rts. reserv.

| Set | Items   | Description  |
|-----|---------|--|
| S1  | 1469188 | ANALYZ? OR ANALYS? OR APPRAIS??? OR ASSESS? OR MODELING<br>OR<br>MODELLING OR EVALUAT? OR FORECAST??? OR PREDICT??? OR<br>FORESEE?<br>OR ANTICIPAT??? OR PROJECT OR PROJECTI??   |
| S2  | 142246  | MARKET OR STOCK OR STOCKS OR INVESTMENTS OR PORTFOLIO<br>OR (-<br>FINANCIAL OR INVESTMENT) () (VEHICLE OR VEHICLES OR PRODUCT<br>OR -<br>PRODUCTS OR INSTRUMENT OR INSTRUMENTS) OR FUND OR FUNDS OR<br>SE-<br>CURITIES                       |
| S3  | 824013  | WINNER OR WINNERS OR LOSER OR LOSERS OR PERFORMANCE OR<br>(GO-<br>OD OR BAD OR HIGH OR LOW OR BEST OR WORST) () (PERFORMER OR<br>PER-<br>FORMERS OR PROFIT? OR LOSS?? OR YIELD OR YIELDS OR<br>DESIRABILI-<br>TY OR DESIREABLE OR DESIRABLE) |
| S4  | 5950    | (VOLUME OR TURNOVER OR QUANTITY) (2N) (FILTER??? OR<br>EXTRACT?-<br>?? OR SORT OR SORTS OR SORTING OR SORTATION OR MASK???)  |
| S5  | 524     | (POSITIVE OR NEGATIVE OR PRICE) (2N) (MOMENTUM OR<br>RATE(1W)AC-<br>CELERATION) OR MOMENTUM() (LIFE()CYCLE OR LIFECYCLE) OR MLC<br>OR<br>PRICE()OVER()TIME   |
| S6  | 119     | S3(10N) (S1(5N)S2)   |
| S7  | 2       | S4(10N)S5  |
| S8  | 2       | S6(S)S7  |
| S9  | 2       | S4(S)S5(S)S6   |
| S10 | 2       | S4 AND S5 AND S6   |
| S11 | 2       | S1 AND S2 AND S3 AND S4 AND S5   |
| S12 | 2       | S4 AND S5  |
| S13 | 2       | IDPAT (sorted in duplicate/non-duplicate order)  |
| S14 | 2       | IDPAT (primary/non-duplicate records only)   |

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**~~Full text patent files**

? show files;ds  
 File 348:EUROPEAN PATENTS 1978-2007/ 200715  
 (c) 2007 European Patent Office  
 File 349:PCT FULLTEXT 1979-2007/UB=20070412UT=20070305  
 (c) 2007 WIPO/Thomson

| Set | Items   | Description  |
|-----|---------|--|
| S1  | 1023680 | ANALYZ? OR ANALYS? OR APPRAIS??? OR ASSESS? OR MODELING<br>OR<br>MODELLING OR EVALUAT? OR FORECAST??? OR PREDICT??? OR<br>FORESEE? |



OR ANTICIPAT??? OR PROJECT OR PROJECTI??

S2 209883 MARKET OR STOCK OR STOCKS OR INVESTMENTS OR PORTFOLIO  
OR (-  
FINANCIAL OR INVESTMENT) () (VEHICLE OR VEHICLES OR PRODUCT  
OR -  
PRODUCTS OR INSTRUMENT OR INSTRUMENTS) OR FUND OR FUNDS OR  
SE-  
CURITIES

S3 510347 WINNER OR WINNERS OR LOSER OR LOSERS OR PERFORMANCE OR  
(GO-  
OD OR BAD OR HIGH OR LOW OR BEST OR WORST) () (PERFORMER OR  
PER-  
FORMERS OR PROFIT? OR LOSS?? OR YIELD OR YIELDS OR  
DESIRABILI-  
TY OR DESIREABLE OR DESIRABLE)

S4 9929 (VOLUME OR TURNOVER OR QUANTITY) (2N) (FILTER??? OR  
EXTRACT?-  
?? OR SORT OR SORTS OR SORTING OR SORTATION OR MASK???)

S5 2129 (POSITIVE OR NEGATIVE OR PRICE) (2N) (MOMENTUM OR  
RATE(1W)AC-  
CELERATION) OR MOMENTUM() (LIFE()CYCLE OR LIFECYCLE) OR MLC  
OR  
PRICE()OVER()TIME

S6 342 S3(10N) (S1(5N)S2)  
S7 2 S4(10N)S5  
S8 1 S6(S)S7  
S9 6 S1(F)S2(F)S3(F)S4(F)S5  
S10 183405 IC=(G06F OR G06Q)  
S11 2 S9 AND S10  
S12 2 S8 OR S11  
S13 2 IDPAT (sorted in duplicate/non-duplicate order)  
S14 2 IDPAT (primary/non-duplicate records only)

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# ~~Bibliographic NPL files

? show files;ds

File 2:INSPEC 1898-2007/Apr W3  
(c) 2007 Institution of Electrical Engineers

File 35:Dissertation Abs Online 1861-2007/Mar  
(c) 2007 ProQuest Info&Learning

File 65:Inside Conferences 1993-2007/Apr 20  
(c) 2007 BLDSC all rts. reserv.

File 99:Wilson Appl. Sci & Tech Abs 1983-2007/Mar  
(c) 2007 The HW Wilson Co.

File 474:New York Times Abs 1969-2007/Apr 24  
(c) 2007 The New York Times

File 475:Wall Street Journal Abs 1973-2007/Apr 21  
(c) 2007 The New York Times

File 583:Gale Group Globalbase(TM) 1986-2002/Dec 13  
(c) 2002 The Gale Group

File 256:TecInfoSource 82-2007/Apr  
(c) 2007 Info.Sources Inc

File 139:EconLit 1969-2007/Apr  
(c) 2007 American Economic Association

| Set | Items   | Description  |
|-----|---------|--|
| S1  | 6073032 | ANALYZ? OR ANALYS? OR APPRAIS??? OR ASSESS? OR MODELING OR<br>MODELLING OR EVALUAT? OR FORECAST??? OR PREDICT??? OR<br>FORESEE?<br>OR ANTICIPAT??? OR PROJECT OR PROJECTI??  |
| S2  | 1731036 | MARKET OR STOCK OR STOCKS OR INVESTMENTS OR PORTFOLIO<br>OR (-<br>FINANCIAL OR INVESTMENT) () (VEHICLE OR VEHICLES OR PRODUCT<br>OR -<br>PRODUCTS OR INSTRUMENT OR INSTRUMENTS) OR FUND OR FUNDS OR<br>SE-<br>CURITIES                       |
| S3  | 1356868 | WINNER OR WINNERS OR LOSER OR LOSERS OR PERFORMANCE OR<br>(GO-<br>OD OR BAD OR HIGH OR LOW OR BEST OR WORST) () (PERFORMER OR<br>PER-<br>FORMERS OR PROFIT? OR LOSS?? OR YIELD OR YIELDS OR<br>DESIRABILI-<br>TY OR DESIREABLE OR DESIRABLE) |
| S4  | 1175    | (VOLUME OR TURNOVER OR QUANTITY) (2N) (FILTER??? OR<br>EXTRACT?-<br>?? OR SORT OR SORTS OR SORTING OR SORTATION OR MASK???)  |
| S5  | 2644    | (POSITIVE OR NEGATIVE OR PRICE) (2N) (MOMENTUM OR<br>RATE(1W)AC-<br>CELERATION) OR MOMENTUM() (LIFE()CYCLE OR LIFECYCLE) OR MLC<br>OR<br>PRICE()OVER()TIME   |
| S6  | 1978    | S3(10N) (S1(5N)S2)   |
| S7  | 0       | S4(10N)S5  |
| S8  | 0       | S6(S)S7  |
| S9  | 0       | S1 AND S2 AND S3 AND S4 AND S5   |
| S10 | 1       | S4 AND S5  |
| S11 | 1       | S6 AND (S4 OR S5)  |
| S12 | 106     | S1 AND S2 AND (S4 OR S5)   |
| S13 | 66      | S1(S)S2(S) (S4 OR S5)  |
| S14 | 67      | S10 OR S11 OR S13  |
| S15 | 32      | S14 NOT PY>2000  |
| S16 | 32      | S15 NOT PD=20001122:20070531   |
| S17 | 31      | RD (unique items)  |

**17/6/1 (Item 1 from file: 2)**

07393249 INSPEC Abstract Number: B1999-12-2210D-016

**Title: Flexible printed wiring Y2K**

Publication Date: Sept. 1999

Copyright 1999, IEE

**17/6/2 (Item 2 from file: 2)**

07201192 INSPEC Abstract Number: B1999-05-8110B-009

**Title: The dynamics of customers switching suppliers in deregulated power markets**

Publication Date: 1998

Copyright 1999, IEE

17/6/3 (Item 3 from file: 2)  
06445627 INSPEC Abstract Number: B9701-0170J-146

**Title: Multilayer ceramics: A revitalization**

Publication Date: Sept. 1996

Copyright 1996, IEE

17/6/4 (Item 4 from file: 2)  
06344710 INSPEC Abstract Number: C9609-1290F-113

**Title: Heuristic interpretation of infeasible solutions to a production**

**scheduling problem in cigarette manufacture**

Publication Date: Aug. 1996

Copyright 1996, IEE

17/6/5 (Item 5 from file: 2)  
06064730 INSPEC Abstract Number: B9511-8360-069

**Title: Optimizing output filters using multilayer polymer capacitors in**

**high power density low voltage converters**

Publication Date: 1995

Copyright 1995, IEE

17/6/6 (Item 1 from file: 35)  
01795169 ORDER NO: AADAA-I9935167

**STOCK PRICE, VOLATILITY AND VOLUME: THE PROFITABILITY OF TECHNICAL TRADING**

**RULES USING BOOTSTRAP METHODOLOGY**

Year: 1999

17/6/7 (Item 2 from file: 35)  
01659806 ORDER NO: AAD99-01117

**A RECONCILIATION OF STOCK MARKET ANOMALIES (MARKET ANOMALIES)**

Year: 1998

17/6/8 (Item 1 from file: 474)  
06012164 NYT Sequence Number: 093319910720

**I.B.M. NET FELL 91.9% IN QUARTER**

Saturday July 20 1991

17/6/9 (Item 2 from file: 474)  
01131454 NYT Sequence Number: 017135820615

**(Cobe Laboratories is favored by analysts who watch companies involved in**

**plasma process which treats blood outside patient's body. Cobe is selling**

**at almost nine times \$3.25 a share they estimate it will earn in '82.**

**Graph shows stock price over time (M).)**

Tuesday June 15 1982

17/6/10 (Item 1 from file: 475)  
08076389 NYT Sequence Number: 000000001003  
**THE PROS AND CONS OF DOING THE SPLITS**  
Tuesday October 3 2000

17/6/11 (Item 1 from file: 583)  
09004808  
NatMut wishes for happier new year  
AUSTRALIA: A DEPRESSED YEAR FOR NATMUT  
13 Oct 1998

17/6/12 (Item 2 from file: 583)  
06639740  
Fishy tales of vegetarian tastes given a grilling  
UK: CONSUMER ATTITUDES TO MEAT AND VEGETARIANISM  
06-07 Jun 1998

17/6/13 (Item 3 from file: 583)  
06579669  
NatMut pursues 'once in a lifetime' Asian opportunities  
ASIA: NATMUT POISED TO SNAP UP BARGAINS  
23 Jan 1998

17/6/14 (Item 4 from file: 583)  
06483208  
MOUNTAIN AHEAD  
EU: FEARS OVER POSSIBLE BEEF MOUNTAIN  
14 Jun 1997

17/6/15 (Item 5 from file: 583)  
06338287  
MLC TARGETS 40PC GAIN IN EFFICIENCY  
AUSTRALIA: MLC TO IMPROVE EFFICIENCY  
12 July 1996

17/6/16 (Item 6 from file: 583)  
06306368  
SUPER, SHARES TAKE THE CAKE: SURVEY  
AUSTRALIA: THE PREFERRED WAY OF SAVING  
1 May 1996

17/6/17 (Item 7 from file: 583)  
06265897  
FUTURE TRENDS  
UK: OUTLOOK GOOD FOR PIGMEAT MARKET  
01 Feb 1996

17/6/18 (Item 8 from file: 583)  
05880288

New products, better image and flexibility  
UK: MLC AIMS TO COMBAT FALLING LAMB SALES  
14 Aug 1993

**17/6/19 (Item 9 from file: 583)**  
05450660  
London Stock Exchange: Abbey National upgraded  
UK - ABBEY NATIONAL UPGRADED  
20 November 1992

**17/6/20 (Item 10 from file: 583)**  
05218128  
Customers reap rewards of competitive capacitor market  
US - CAPACITOR MARKET GROWTH FORECAST TO BE FLAT IN 1992  
0 July 1992

**17/6/21 (Item 11 from file: 583)**  
05198066  
Chilled meals are in demand  
UK - FROZEN PRODUCTS LEAD READY MEALS MARKET  
9 July 1992

**17/6/22 (Item 12 from file: 583)**  
05086818  
Small decline in lamb predicted  
UK - LAMB AND MUTTON CONSUMPTION SET TO FALL BY 6%  
2 May 1992

**17/6/23 (Item 13 from file: 583)**  
04820355  
Drop in imports  
UK - LAMB IMPORTS SET TO FALL IN 1991  
4 January 1992

**17/6/24 (Item 14 from file: 583)**  
04478239  
Bei Sartorius droht nun doch ein Dividendenausfall  
GERMANY - SARTORIUS TO INTRODUCE SHORT TIME FOR 650 EMPLOYEES  
26 August 1991

**17/6/25 (Item 15 from file: 583)**  
02828116  
1989 MEAT AND POULTRY MARKET FORECAST TO DECLINE BY 4.4%  
UK - 1989 MEAT AND POULTRY MARKET FORECAST TO DECLINE BY 4.4%  
21 July 1989

**17/6/26 (Item 16 from file: 583)**  
02116262  
LAMB PRODUCTION OUTSTRIPS DEMAND

EEC - LAMB PRODUCTION OUTSTRIPS DEMAND  
8 September 1988

17/6/27 (Item 17 from file: 583)  
01698315  
MEAT AND BACON CONSUMPTION INCREASES IN 1987  
UK - MEAT AND BACON CONSUMPTION INCREASES IN 1987  
18 January 1988

17/6/28 (Item 1 from file: 139)  
748310  
TITLE: Managers, Investors, and Crises: Mutual Fund Strategies in  
Emerging  
Markets  
PUBLICATION DATE: 1999

17/6/29 (Item 2 from file: 139)  
718628  
TITLE: Momentum Strategies  
PUBLICATION DATE: 1995

17/6/30 (Item 3 from file: 139)  
716301  
TITLE: Managers, Investors, and Crises: Mutual Fund Strategies in  
Emerging  
Markets  
PUBLICATION DATE: 2000

17/6/31 (Item 4 from file: 139)  
514323  
TITLE: The Role of Value in Strategies Based on Anticipated Earnings  
Surprise  
PUBLICATION DATE: 2000

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~~Full text NPL files - 1

? show files;ds  
File 20:Dialog Global Reporter 1997-2007/Apr 24  
(c) 2007 Dialog

| Set | Items    | Description  |
|-----|----------|--|
| S1  | 9639194  | ANALYZ? OR ANALYS? OR APPRAIS??? OR ASSESS? OR MODELING<br>OR<br>MODELLING OR EVALUAT? OR FORECAST??? OR PREDICT??? OR<br>FORESEE?<br>OR ANTICIPAT??? OR PROJECT OR PROJECTI?? |
| S2  | 13970477 | MARKET OR STOCK OR STOCKS OR INVESTMENTS OR PORTFOLIO<br>OR (-<br>FINANCIAL OR INVESTMENT) () (VEHICLE OR VEHICLES OR PRODUCT  |

OR -  
 SE- PRODUCTS OR INSTRUMENT OR INSTRUMENTS) OR FUND OR FUNDS OR  
 CURITIES  
 S3 4623094 WINNER OR WINNERS OR LOSER OR LOSERS OR PERFORMANCE OR  
 (GO- OD OR BAD OR HIGH OR LOW OR BEST OR WORST) () (PERFORMER OR  
 PER- FORMERS OR PROFIT? OR LOSS?? OR YIELD OR YIELDS OR  
 DESIRABILI- TY OR DESIREABLE OR DESIRABLE)  
 S4 2216 (VOLUME OR TURNOVER OR QUANTITY) (2N) (FILTER??? OR  
 EXTRACT?- ?? OR SORT OR SORTS OR SORTING OR SORTATION OR MASK???)  
 S5 36209 (POSITIVE OR NEGATIVE OR PRICE) (2N) (MOMENTUM OR  
 RATE(1W)AC- CELERATION) OR MOMENTUM() (LIFE()CYCLE OR LIFECYCLE) OR MLC  
 OR  
 PRICE()OVER()TIME  
 S6 23237 S3(10N) (S1(5N)S2)  
 S7 0 S4(10N)S5  
 S8 0 S6(S)S7  
 S9 2 S4(S)S5  
 S10 24 S6(S) (S4 OR S5)  
 S11 13 S4(F)S5  
 S12 107 S6(F) (S4 OR S5)  
 S13 120 S9 OR S10 OR S11 OR S12  
 S14 9 S13 NOT PY>2000  
 S15 9 S14 NOT PD=20001122:20070531  
 S16 9 RD (unique items)

**16/AA,AN,AZ,TI/1**

DIALOG(R)File 20:(c) 2007 Dialog. All rts. reserv.

10760363

**Barclays steers clear of market-timing strategy: Forest, energy top picks**

**16/AA,AN,AZ,TI/2**

DIALOG(R)File 20:(c) 2007 Dialog. All rts. reserv.

09935461

**meat demand trends**

**16/AA,AN,AZ,TI/3**

DIALOG(R)File 20:(c) 2007 Dialog. All rts. reserv.

09128154

**SplitTrader.com Announces Investment Opinion on Ditech Communications Corp.**

**16/AA,AN,AZ,TI/4**

DIALOG(R)File 20:(c) 2007 Dialog. All rts. reserv.

09003502

**Russell Index Year-End 1999 Report; Small-caps surge at year's end to**

**outperform S&P 500 Technology, growth stocks skyrocket in 1999**

**16/AA,AN,AZ,TI/5**

DIALOG(R)File 20:(c) 2007 Dialog. All rts. reserv.

08985525

**SplitTrader.com Announces Investment Opinion (MicroStrategy)**

**16/AA,AN,AZ,TI/6**

DIALOG(R)File 20:(c) 2007 Dialog. All rts. reserv.

08900295

**SplitTrader.com Announces Investment Opinion on Centennial Cellular Corp.**

**16/AA,AN,AZ,TI/7**

DIALOG(R)File 20:(c) 2007 Dialog. All rts. reserv.

07936202

**The Wall Street Transcript Publishes Oil & Gas Producer Stock Issue**

**16/AA,AN,AZ,TI/8**

DIALOG(R)File 20:(c) 2007 Dialog. All rts. reserv.

04968287

**Overshadowed Small-Company Stocks Showing Signs of Rally**

**16/AA,AN,AZ,TI/9**

DIALOG(R)File 20:(c) 2007 Dialog. All rts. reserv.

02816840

**INDATA Announces the Release of Enhanced Compliance Module Within I.M.S.**

**5.0 And Announces New Clients**

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**~~Full text NPL files - 2**

? show files;ds

File 9:Business & Industry(R) Jul/1994-2007/Apr 23

(c) 2007 The Gale Group

File 15:ABI/Inform(R) 1971-2007/Apr 24

(c) 2007 ProQuest Info&Learning

File 16:Gale Group PROMT(R) 1990-2007/Apr 23

(c) 2007 The Gale Group

File 148:Gale Group Trade & Industry DB 1976-2007/Apr 23

(c)2007 The Gale Group

File 160:Gale Group PROMT(R) 1972-1989



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 File 275:Gale Group Computer DB(TM) 1983-2007/Apr 23  
 (c) 2007 The Gale Group  
 File 476:Financial Times Fulltext 1982-2007/Apr 24  
 (c) 2007 Financial Times Ltd  
 File 621:Gale Group New Prod.Annou.(R) 1985-2007/Apr 23  
 (c) 2007 The Gale Group  
 File 624:McGraw-Hill Publications 1985-2007/Apr 24  
 (c) 2007 McGraw-Hill Co. Inc  
 File 634:San Jose Mercury Jun 1985-2007/Apr 20  
 (c) 2007 San Jose Mercury News  
 File 636:Gale Group Newsletter DB(TM) 1987-2007/Apr 23  
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| Set | Items    | Description  |
|-----|----------|--|
| S1  | 15413834 | ANALYZ? OR ANALYS? OR APPRAIS??? OR ASSESS? OR MODELING OR<br>MODELLING OR EVALUAT? OR FORECAST??? OR PREDICT??? OR<br>FORESEE?<br>OR ANTICIPAT??? OR PROJECT OR PROJECTI??  |
| S2  | 22197465 | MARKET OR STOCK OR STOCKS OR INVESTMENTS OR PORTFOLIO<br>OR (-<br>FINANCIAL OR INVESTMENT) () (VEHICLE OR VEHICLES OR PRODUCT<br>OR -<br>PRODUCTS OR INSTRUMENT OR INSTRUMENTS) OR FUND OR FUNDS OR<br>SE-<br>CURITIES                       |
| S3  | 6586535  | WINNER OR WINNERS OR LOSER OR LOSERS OR PERFORMANCE OR<br>(GO-<br>OD OR BAD OR HIGH OR LOW OR BEST OR WORST) () (PERFORMER OR<br>PER-<br>FORMERS OR PROFIT? OR LOSS?? OR YIELD OR YIELDS OR<br>DESIRABILI-<br>TY OR DESIREABLE OR DESIRABLE) |
| S4  | 3539     | (VOLUME OR TURNOVER OR QUANTITY) (2N) (FILTER??? OR<br>EXTRACT?-<br>?? OR SORT OR SORTS OR SORTING OR SORTATION OR MASK???)  |
| S5  | 31275    | (POSITIVE OR NEGATIVE OR PRICE) (2N) (MOMENTUM OR<br>RATE(1W)AC-<br>CELERATION) OR MOMENTUM() (LIFE()CYCLE OR LIFECYCLE) OR MLC<br>OR<br>PRICE()OVER()TIME   |
| S6  | 53148    | S3(10N) (S1(5N)S2)   |
| S7  | 1        | S4(10N)S5  |
| S8  | 0        | S6(S)S7  |
| S9  | 2        | S4(S)S5  |
| S10 | 8        | S4(F)S5  |
| S11 | 36       | S6(S) (S4 OR S5)   |
| S12 | 287      | S6(F) (S4 OR S5)   |
| S13 | 2        | S10(F)S12  |
| S14 | 44       | S7 OR S9 OR S10 OR S11 OR S13  |
| S15 | 18       | S14 NOT PY>2000  |
| S16 | 18       | S15 NOT PD=20001122:20070531   |
| S17 | 15       | RD (unique items)  |

17/6/1 (Item 1 from file: 9)  
 01800585 Supplier Number: 24534220 (USE FORMAT 7 OR 9 FOR FULLTEXT)

**Paribas product offers research at a glance**

February 01, 1999

WORD COUNT: 348

**17/6/2 (Item 1 from file: 15)**

01981765 48842653

**\*\*USE FORMAT 7 OR 9 FOR FULL TEXT\*\***

**The profitability of momentum strategies**

Nov/Dec 1999 LENGTH: 11 Pages

WORD COUNT: 5647

**17/6/3 (Item 2 from file: 15)**

00420782 88-37615

**Tapping Takeovers: 2nd-Quarter Leaders Find Stocks in Play**

Sep 5, 1988 LENGTH: 3 Pages

**17/6/4 (Item 1 from file: 16)**

07641540 Supplier Number: 63716676 (USE FORMAT 7 FOR FULLTEXT)

**Picking stocks no howl at moon.**

June 26, 2000

Word Count: 640

**17/6/5 (Item 2 from file: 16)**

04365305 Supplier Number: 46402122 (USE FORMAT 7 FOR FULLTEXT)

**Schwab introduces Analytics Fund; utilizes quantitative techniques to seek**

**above-market returns.**

May 21, 1996

Word Count: 738

**17/6/6 (Item 3 from file: 16)**

04245526 Supplier Number: 46216364 (USE FORMAT 7 FOR FULLTEXT)

**Market Takes a Shine to Kmart**

March 11, 1996

Word Count: 282

**17/6/7 (Item 4 from file: 16)**

02119216 Supplier Number: 42748328

**Intel Corporation - Company Report**

Feb 12, 1992

**17/6/8 (Item 1 from file: 148)**

08124425 SUPPLIER NUMBER: 17389671 (USE FORMAT 7 OR 9 FOR FULL TEXT)

**Plastics technology: manufacturing handbook & buyers' guide 1995/96. (Buyers Guide)**

August, 1995

WORD COUNT: 174436 LINE COUNT: 15187

17/6/9 (Item 2 from file: 148)  
07948782 SUPPLIER NUMBER: 16905309 (USE FORMAT 7 OR 9 FOR FULL  
TEXT)

Five great ways to pick shares. (Column)

June 12, 1995

WORD COUNT: 1139 LINE COUNT: 00090

17/6/10 (Item 3 from file: 148)  
07598391 SUPPLIER NUMBER: 16507290 (USE FORMAT 7 OR 9 FOR FULL  
TEXT)

Quantitative models define growth stocks. (interview with Value Line  
Asset

Management's John Moore) (Investment Perspective) (Interview)

Dec, 1994

WORD COUNT: 1786 LINE COUNT: 00137

17/6/11 (Item 1 from file: 275)  
01611160 SUPPLIER NUMBER: 13982143 (USE FORMAT 7 OR 9 FOR FULL  
TEXT)

Trade in your old way of investing; with these electronic tools, you  
can

bring the hottest market data home quickly. (includes related article  
on

suggested investment software and services)

July, 1993

WORD COUNT: 4349 LINE COUNT: 00341

17/6/12 (Item 2 from file: 275)  
01582853 SUPPLIER NUMBER: 13364194 (USE FORMAT 7 OR 9 FOR FULL  
TEXT)

Equity research/portfolio analytics support. (1993 edition) (Buyers  
Guide)

Jan, 1993

WORD COUNT: 7519 LINE COUNT: 00696

17/6/13 (Item 3 from file: 275)  
01582850 SUPPLIER NUMBER: 13357750 (USE FORMAT 7 OR 9 FOR FULL  
TEXT)

Trading department support systems. (1993 edition) (Buyers Guide)

Jan, 1993

WORD COUNT: 12925 LINE COUNT: 01160

17/6/14 (Item 1 from file: 624)

00870421

GAS STOCKS RISE IN SECOND QUARTER BUT STILL TRAIL BROAD-MARKET SURGE

July 11, 1997

WORD COUNT: 921

17/6/15 (Item 2 from file: 624)

0666820

**WMX REPORTS STRONGER EARNINGS IN FIRST QUARTER; HAZWASTE STILL WEAK**

May 10, 1995

WORD COUNT: 725

\*\*\*\*\*

**~~Full text NPL files - 3**

? show files;ds

File 267:Finance & Banking Newsletters 2007/Apr 23

(c) 2007 Dialog

File 268:Banking Info Source 1981-2007/Apr W3

(c) 2007 ProQuest Info&Learning

File 625:American Banker Publications 1981-2007/Apr 20

(c) 2007 American Banker

File 626:Bond Buyer Full Text 1981-2007/Apr 23

(c) 2007 Bond Buyer

File 13:BAMP 2007/Apr W3

(c) 2007 The Gale Group

File 56:Computer and Information Systems Abstracts 1966-2007/Apr

(c) 2007 CSA.

File 75:TGG Management Contents(R) 86-2007/Apr W3

(c) 2007 The Gale Group

File 249:Mgt. & Mktg. Abs. 1976-2007Apr W3

(c) 2007 Pira International

File 610:Business Wire 1999-2007/Apr 24

(c) 2007 Business Wire.

File 613:PR Newswire 1999-2007/Apr 24

(c) 2007 PR Newswire Association Inc

File 810:Business Wire 1986-1999/Feb 28

(c) 1999 Business Wire

File 813:PR Newswire 1987-1999/Apr 30

(c) 1999 PR Newswire Association Inc

| Set         | Items   | Description   |
|-------------|---------|---|
| S1          | 3436943 | ANALYZ? OR ANALYS? OR APPRAIS??? OR ASSESS? OR MODELING     |
| OR          |         | MODELLING OR EVALUAT? OR FORECAST??? OR PREDICT??? OR       |
| FORESEE?    |         | OR ANTICIPAT??? OR PROJECT OR PROJECTI??                    |
| S2          | 4885229 | MARKET OR STOCK OR STOCKS OR INVESTMENTS OR PORTFOLIO       |
| OR (-       |         | FINANCIAL OR INVESTMENT) () (VEHICLE OR VEHICLES OR PRODUCT |
| OR -        |         | PRODUCTS OR INSTRUMENT OR INSTRUMENTS) OR FUND OR FUNDS OR  |
| SE-         |         | CURITIES  |
| S3          | 2030882 | WINNER OR WINNERS OR LOSER OR LOSERS OR PERFORMANCE OR      |
| (GO-        |         | OD OR BAD OR HIGH OR LOW OR BEST OR WORST) () (PERFORMER OR |
| PER-        |         | FORMERS OR PROFIT? OR LOSS?? OR YIELD OR YIELDS OR          |
| DESIRABILI- |         | TY OR DESIREABLE OR DESIRABLE)                              |
| S4          | 555     | (VOLUME OR TURNOVER OR QUANTITY) (2N) (FILTER??? OR         |
| EXTRACT?-   |         | ?? OR SORT OR SORTS OR SORTING OR SORTATION OR MASK???)     |

S5 7166 (POSITIVE OR NEGATIVE OR PRICE) (2N) (MOMENTUM OR  
 RATE(1W)AC-  
 CELERATION) OR MOMENTUM() (LIFE()CYCLE OR LIFECYCLE) OR MLC  
 OR  
 PRICE()OVER()TIME  
 S6 16673 S3(10N) (S1(5N)S2)  
 S7 0 S4(10N)S5  
 S8 0 S6(S)S7  
 S9 0 S4(S)S5  
 S10 1 S4(F)S5  
 S11 14 S6(S) (S4 OR S5)  
 S12 94 S6(F) (S4 OR S5)  
 S13 94 S11 OR S12  
 S14 25 S13 NOT PY>2000  
 S15 25 S14 NOT PD=20001122:20070531  
 S16 25 RD (unique items)

16/6/1 (Item 1 from file: 267)  
 04560910  
**Guest Article: Valuing Restricted Stocks Issued in Acquisitions**  
 January 1, 2000  
 WORD COUNT: 2375

(c) SECURITIES DATA PUBLISHING All Rts. Reserv.

16/6/2 (Item 2 from file: 267)  
 00033242  
**INTERNATIONAL BOND ISSUES, US\$ FRNs, PNC Bank NA**  
 October 3, 1997  
 WORD COUNT: 454

(c) EUROMONEY ELECTRONIC PUBLICATIONS All Rts. Reserv.

16/6/3 (Item 1 from file: 268)  
 00391085 62966679 (USE FORMAT 7 OR 9 FOR FULLTEXT)  
**The 2000 All-American Research Team--the best analysts of the year:**  
**Macro**  
 Oct 2000  
 WORD COUNT: 3,606

16/6/4 (Item 1 from file: 625)  
 0240278  
**Amsouth Could Be Target If First American Deal Falters**  
 August 2, 1999

16/6/5 (Item 2 from file: 625)  
 0178902  
**Market Takes a Shine to Kmart**  
 March 11, 1996

16/6/6 (Item 1 from file: 13)  
00720121 Supplier Number: 25822429 (USE FORMAT 7 OR 9 FOR FULLTEXT)  
**The Decision Tree Approach to Stock Selection, Part 1 of 2**  
Fall 2000  
WORD COUNT: 3183

16/6/7 (Item 2 from file: 13)  
00614286 Supplier Number: 24564429 (USE FORMAT 7 OR 9 FOR FULLTEXT)  
**Capturing the Research Advantage**  
Spring 1999  
WORD COUNT: 2835

16/6/8 (Item 1 from file: 75)  
00243935 SUPPLIER NUMBER: 66939694 (USE FORMAT 7 FOR FULL TEXT)  
**The 2000 ALL-AMERICA RESEARCH TEAM. (of stock market analysts)**  
Oct, 2000  
WORD COUNT: 40403 LINE COUNT: 03219

16/6/9 (Item 2 from file: 75)  
00221428 SUPPLIER NUMBER: 54405685 (USE FORMAT 7 FOR FULL TEXT)  
**Mutual fund herding and the impact on stock prices. (includes appendices)**  
April, 1999  
WORD COUNT: 15084 LINE COUNT: 01198

16/6/10 (Item 3 from file: 75)  
00218531 SUPPLIER NUMBER: 53410843 (USE FORMAT 7 FOR FULL TEXT)  
**Volume, volatility, price, and profit when all traders are above average. (includes appendix)**  
Dec, 1998  
WORD COUNT: 20663 LINE COUNT: 01764

16/6/11 (Item 4 from file: 75)  
00218530 SUPPLIER NUMBER: 53410842 (USE FORMAT 7 FOR FULL TEXT)  
**Investor psychology and security market under- and overreactions. (includes appendices)**  
Dec, 1998  
WORD COUNT: 19360 LINE COUNT: 01662

16/6/12 (Item 5 from file: 75)  
00210292 SUPPLIER NUMBER: 19773996 (USE FORMAT 7 FOR FULL TEXT)  
**Measuring mutual fund performance with characteristic-based benchmarks. (includes appendix) (Papers and Proceedings: Fifty-seventh Annual Meeting American Finance Association)**  
July, 1997  
WORD COUNT: 9278 LINE COUNT: 00777

16/6/13 (Item 6 from file: 75)

00204139 SUPPLIER NUMBER: 19796215 (USE FORMAT 7 FOR FULL TEXT)  
**Long-run common stock returns following stock splits and reverse splits.**  
July, 1997  
WORD COUNT: 7665 LINE COUNT: 00645

16/6/14 (Item 7 from file: 75)  
00190572 SUPPLIER NUMBER: 14547490  
**The reverse LBO decision and firm performance: theory and evidence. (leveraged buyout) (includes appendix)**  
Sep, 1993  
WORD COUNT: 11191 LINE COUNT: 00901

16/6/15 (Item 8 from file: 75)  
00183263 SUPPLIER NUMBER: 17630227 (USE FORMAT 7 FOR FULL TEXT)  
**The behavior of stock prices around institutional trades.**  
Sept, 1995  
WORD COUNT: 10188 LINE COUNT: 00799

16/6/16 (Item 9 from file: 75)  
00179702 SUPPLIER NUMBER: 17158896 (USE FORMAT 7 FOR FULL TEXT)  
**The third degree. (consultants and vendors providers offer 401 k performance data and analysis) (Investing: Defined Contributions)**  
May, 1995  
WORD COUNT: 1063 LINE COUNT: 00085

16/6/17 (Item 1 from file: 610)  
00206253 20000301061B2351 (USE FORMAT 7 FOR FULLTEXT)  
**SplitTrader.com Announces Investment Opinion on Guardian Technologies International, Inc.**  
Wednesday, March 1, 2000 14:33 EST  
WORD COUNT: 338

16/6/18 (Item 2 from file: 610)  
00172249 20000114014B0135 (USE FORMAT 7 FOR FULLTEXT)  
**SplitTrader.com Announces Investment Opinion on Ditech Communications Corp.**  
Friday, January 14, 2000 11:21 EST  
WORD COUNT: 374

16/6/19 (Item 3 from file: 610)  
00166680 20000105005B1565 (USE FORMAT 7 FOR FULLTEXT)  
**Russell Index Year-End 1999 Report; Small-caps surge at year's end to outperform S&P 500 Technology, growth stocks skyrocket in 1999**  
Wednesday, January 5, 2000 00:00 EST  
WORD COUNT: 1,892

16/6/20 (Item 4 from file: 610)

00165539 20000104004B1335 (USE FORMAT 7 FOR FULLTEXT)  
**SplitTrader.com Announces Investment Opinion**  
Tuesday, January 4, 2000 11:34 EST  
WORD COUNT: 376

16/6/21 (Item 5 from file: 610)  
00163587 19991228362B0159 (USE FORMAT 7 FOR FULLTEXT)  
**SplitTrader.com Announces Investment Opinion on Centennial Cellular Corp.**  
Tuesday, December 28, 1999 17:17 EST  
WORD COUNT: 369

16/6/22 (Item 1 from file: 613)  
00202666 19991026NYTU181 (USE FORMAT 7 FOR FULLTEXT)  
**The Wall Street Transcript Publishes Oil & Gas Producer Stock Issue**  
Tuesday, October 26, 1999 16:04 EDT  
WORD COUNT: 1,497

16/6/23 (Item 2 from file: 613)  
00202092 19991026ATTU007 (USE FORMAT 7 FOR FULLTEXT)  
**Caraustar Industries, Inc. Reports Quarterly Sales, Net Income and Earnings Per Share; Declares Regular Quarterly Dividend**  
Tuesday, October 26, 1999 08:44 EDT  
WORD COUNT: 1,722

16/6/24 (Item 1 from file: 810)  
0587888 BW1116

**CHARLES SCHWAB: Schwab introduces Analytics Fund; utilizes quantitative techniques to seek above-market returns**

May 21, 1996

16/6/25 (Item 1 from file: 813)  
1340610 CGTU039  
**INDATA Announces the Release of Enhanced Compliance Module Within I.M.S. 5.0 And Announces New Clients**

DATE: September 15, 1998  
WORD COUNT: 617